

Substitute for form 1449/PTO

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Complete if Known

Application Number	09/539,132
Filing Date	3/30/2000
First Named Inventor	McDonough
Art Unit	2164
Examiner Name	Felton
Attorney Docket Number	CMCDO.00001

Sheet 1 of 1

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
[Signature]		CHANG, et al, "The Pricing of Futures Contracts and the Arbitrage Pricing Theory," Journal of Financial Research, v13n4, pp: 297- 306 1990.	
		POLAKOFF et al, "A Comparison of Foreign Exchange Forward and Futures Prices," Journal of Banking & Finance v15n6, pp:1057-1080, Dec. 1991.	
		KRITZMAN, "What Practitioners Need to Know about Currencies", Financial Analysts Journal v48n2 pp 27 30 Mar/Apr 1992.	
		SCOTT, "The Information Content of Prices in Derivative Security Markets," International Monetary Fund Staff Papers, v39n3, pp: 596-625, Sept 1992.	
		"The Fed, fiscal years and the options on futures", Financial Post, November 16, 1999.	
		FREEMAN, "Price Risk and the Agricultural Futures Markets," Food Marketing, v3n3, pp: 18-27, 1987.	
		FRENCH, "A Comparison of Futures and Forward Prices," Journal of Financial Economics, v12n3, pp: 311-342, Nov 1983.	
		JARROW et al, "Contracts and Futures Contracts, Journal of Financial Economics," v9n4, pp: 373-382, Dec 1981.	
		CHALUPA, "Foreign Currency Futures: Reducing Foreign Exchange Risk," Economic Perspectives, v6n3, pp: 3-11, 1982.	
		PARK et al, "Differences Between Futures and Forward Prices," Journal of Futures Markets, v5n1, pp: 77-88, 1986.	
[Signature]		AGGARWAL et al, "Corporate Use of Options and Futures in Foreign Exchange Management," Journal of Cash Management, v9n6, pp: 61-66, Nov/Dec 1989.	
		BLANKEY et al, "Accounting for derivatives under SFAS no. 133," Mid-Atlantic Journal of Business, v36n1, pp: 17-35, Mar 2000.	

RECEIVED

FEB 10 2004

Examiner
Signature

Date Considered

10/03/00 GROUP 3600

*EXAMINER: Initial reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. ¹ Applicant's unique citation designation number (optional). ² See Kinds Codes of USPTO Patent Documents at www.uspto.gov or MPEP 901.04. ³ Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). ⁴ For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. ⁵ Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. ⁶ Applicant is to place a check mark here if English language Translation is attached.

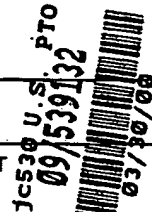
This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

Form PTO-1449

LIST OF PRIOR ART CITED
BY APPLICANT

(Use several sheets if necessary)

ATTORNEY DOCKET NO.
CMCDO.00001SERIAL NO.
UNKNOWNAPPLICANT
MCDONOUGHFILING DATE
03-30-00GROUP ART UNIT
214
UNKNOWN

U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NO.	PUBLICATION DATE	INVENTOR NAME	CLASS/ SUBCLASS	FILING DATE
DF	1. AA	5/18/99	Fraser et al.	5,905,974	12/13/96
DF	2. AB	8/18/98	Walker et al.	5,797,127	12/31/96
DF	3. AC	9/23/97	Turk	5,671,364	6/5/95
DF	4. AD	11/16/93	Earle	5,262,942	6/5/90
DF	5. AE	3/22/94	Guterman et al.	5,297,031	3/6/90
DF	6. AF	11/16/93	Earle	5,262,942	6/5/90
DF	7. AG	5/13/86	Laborde	4,588,192	9/15/83
DF	8. AH	2/16/99	Ferstenberg et al.	5,873,071	5/15/97
DF	9. AI	1/98	Electronic Trading on Futures Exchanges		

FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NO.	PUBLICATION DATE	COUNTRY	CLASS/ SUBCLASS	TRANSLATION YES NO

OTHER PRIOR ART (including author, title, date, pertinent page, etc.)

DF	10.	AJ	12/88	Cash and Futures Price Relationships for Nonstorable Commodities: An Empirical Analysis Using a General Theory
DF	11.	AK	1994	Multiple Delivery Points, Pricing Dynamics, and Hedging Effectiveness in Futures Markets for Spatial Commodities

DATE CONSIDERED 01-29-01

EXAMINER Daniel A. Feller

EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP § 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.